Introduction to Parallel Programming

Part 2: Advanced Concepts

Argonne National Laboratory

Presentation Plan

- Advanced MPI Topics
 - Parallel I/O
 - One sided communication
- Brief introduction to PETSc library with a CFD example run on thousands of processors

MPI-1

- MPI is a message-passing library interface standard.
 - Specification, not implementation
 - Library, not a language
 - Classical message-passing programming model
- MPI was defined (1994) by a broadly-based group of parallel computer vendors, computer scientists, and applications developers.
 - 2-year intensive process
- Implementations appeared quickly and now MPI is taken for granted as vendor-supported software on any parallel machine.
- Free, portable implementations exist for clusters (MPICH, LAM, OpenMPI) and other environments (MPICH)

MPI-2

- Same process of definition by MPI Forum
- MPI-2 is an extension of MPI
 - Extends the message-passing *model*.
 - Parallel I/O
 - Remote memory operations (one-sided)
 - Dynamic process management
 - Adds other functionality
 - C++ and Fortran 90 bindings
 - similar to original C and Fortran-77 bindings
 - Language interoperability
 - MPI interaction with threads

MPI-2 Implementation Status

- Most parallel computer vendors now support MPI-2 on their machines
 - Except in some cases for the dynamic process management functions, which require interaction with other system software
- Cluster MPIs, such as MPICH2 and LAM, support most of MPI-2 including dynamic process management

Parallel I/O

What does Parallel I/O Mean?

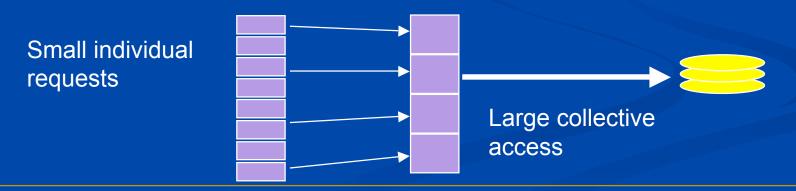
- At the program level:
 - Concurrent reads or writes from multiple processes to a <u>common</u> file
- At the system level:
 - A parallel file system and hardware that support such concurrent access

Why MPI is a Good Setting for Parallel I/O

- Writing is like sending and reading is like receiving.
- Any parallel I/O system will need:
 - collective operations
 - user-defined datatypes to describe both memory and file layout
 - communicators to separate application-level message passing from I/O-related message passing
 - non-blocking operations
- lots of MPI-like machinery

Collective I/O and MPI

- A critical optimization in parallel I/O
- All processes (in the communicator) must call the collective I/O function
- Allows communication of "big picture" to file system
 - Framework for I/O optimizations at the MPI-IO layer
- Basic idea: build large blocks, so that reads/writes in I/O system will be large
 - Requests from different processes may be merged together
 - Particularly effective when the accesses of different processes are noncontiguous and interleaved



Collective I/O Functions

- MPI_File_write_at_all, etc.
 - all indicates that all processes in the group specified by the communicator passed to MPI_File_open will call this function
 - at indicates that the position in the file is specified as part of the call; this provides thread-safety and clearer code than using a separate "seek" call
- Each process specifies only its own access information — the argument list is the same as for the non-collective functions

The Other Collective I/O Calls

```
MPI_File_seek
```

- MPI File read all
- MPI File write all
- MPI File read at all
- MPI File write at all
- MPI File read ordered
- MPI File write ordered

like Unix I/O

combine seek and I/O for thread safety

use shared file pointer

Example: Distributed Array Access

Large array distributed among 16 processes

P0	P1	P2	Р3
P4			
P8			
P12	P13	P14	P15

Each square represents a subarray in the memory of a single process

Access Pattern in the file

P0 P1 P2 P3 P0 P1 P2

P4 P5 P6 P7 P4 P5 P6

P8 P9 P10 P11 P8 P9 P10

P12 | P13 | P14 | P15 | P12 | P13 | P14

Level-0 Access

 Each process makes one independent read request for each row in the local array (as in Unix)

```
call MPI_File_open(..., file, ..., fh,ierr)
do i=1, n_local_rows
    call MPI_File_seek(fh, ..., ierr)
    call MPI_File_read(fh, a(i,0),...,ierr)
enddo
call MPI_File_close(fh, ierr)
```

Level-1 Access

Similar to level 0, but each process uses collective I/O functions

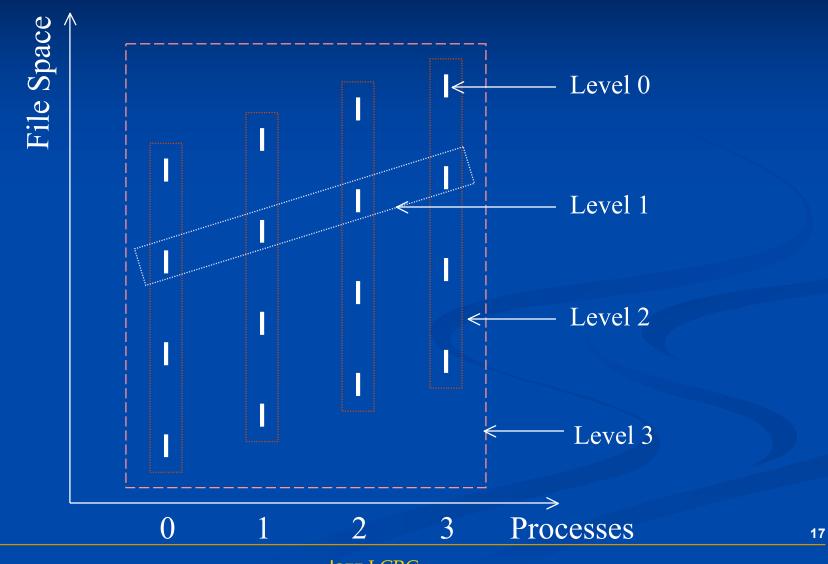
Level-2 Access

 Each process creates a derived datatype to describe the noncontiguous access pattern, defines a file view, and calls independent I/O functions

Level-3 Access

Similar to level 2, except that each process uses collective I/O functions

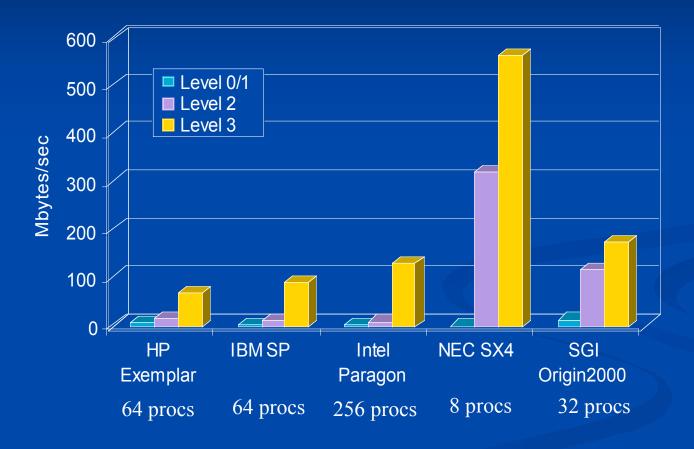
The Four Levels of Access



Optimizations

- Given complete access information, an implementation can perform optimizations such as:
 - Data Sieving: Read large chunks and extract what is really needed
 - Collective I/O: Merge requests of different processes into larger requests
 - Improved prefetching and caching

Distributed Array Access: Read Bandwidth



Array size: 512 x 512 x 512

Distributed Array Access: Write Bandwidth



Array size: 512 x 512 x 512

Portable File Formats

- Ad-hoc file formats
 - Difficult to collaborate
 - Cannot leverage post-processing tools
- MPI provides external32 data encoding
- High level I/O libraries
 - netCDF and HDF5
 - Better solutions than external32
 - Define a "container" for data
 - Describes contents
 - May be queried (self-describing)
 - Standard format for metadata about the file
 - Wide range of post-processing tools available

File Interoperability in MPI-IO

- Users can optionally create files with a portable binary data representation
- "datarep" parameter to MPI_File_set_view
- **native** default, same as in memory, not portable
- <u>external32</u> a specific representation defined in MPI, (basically 32-bit big-endian IEEE format), portable across machines and MPI implementations
- internal implementation-defined representation providing an implementation-defined level of portability
 - Not used by anyone we know of...

Higher Level I/O Libraries

- Scientific applications work with structured data and desire more self-describing file formats
- netCDF and HDF5 are two popular "higher level" I/O libraries
 - Abstract away details of file layout
 - Provide standard, portable file formats
 - Include metadata describing contents
- For parallel machines, these should be built on top of MPI-IO
 - HDF5 has an MPI-IO option
 - http://hdf.ncsa.uiuc.edu/HDF5/

Parallel netCDF (PnetCDF)

(Serial) netCDF

API for accessing multi-dimensional data sets

- Portable file format
- Popular in both fusion and climate communities
- Parallel netCDF
 - Very similar API to netCDF
 - Tuned for better performance in today's computing environments
 - Retains the file format so netCDF and PnetCDF applications can share files
 - PnetCDF builds on top of any MPI-IO implementation

Cluster

PnetCDF

ROMIO

PVFS2

IBM SP

PnetCDF

IBM MPI

GPFS

Exchanging Data with RMA

Remote Memory Access in MPI-2 (also called One-Sided Operations)

- Goals of MPI-2 RMA Design
 - Balancing efficiency and portability across a wide class of architectures
 - shared-memory multiprocessors
 - NUMA architectures
 - distributed-memory MPP's, clusters
 - Workstation networks
 - Retaining "look and feel" of MPI-1
 - Dealing with subtle memory behavior issues: cache coherence, sequential consistency

Mesh Communication

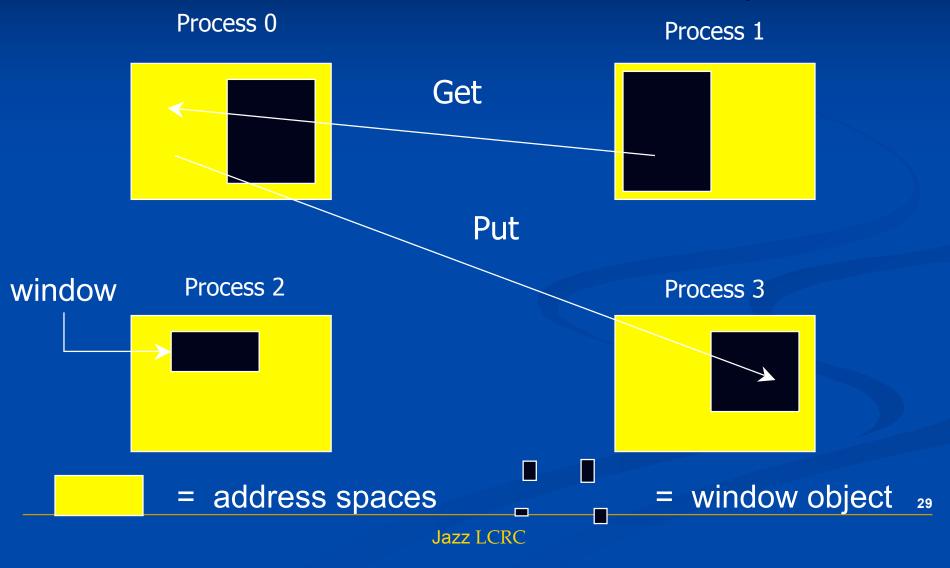
- Recall how we designed the parallel implementation
 - Determine source and destination data
- Do not need full generality of send/receive
 - Each process can completely define what data needs to be moved to itself, relative to each processes local mesh
 - Each process can "get" data from its neighbors
 - Alternately, each can define what data is needed by the neighbor processes
 - Each process can "put" data to its neighbors

Remote Memory Access

- Separates data transfer from indication of completion (synchronization)
- In message-passing, they are combined

Proc 0	Proc 1	Proc 0	Proc 1
store		fence	fence
send	receive	put	
	load	fence	fence load
		store or	
		fence	fence
			get

Remote Memory Access Windows and Window Objects

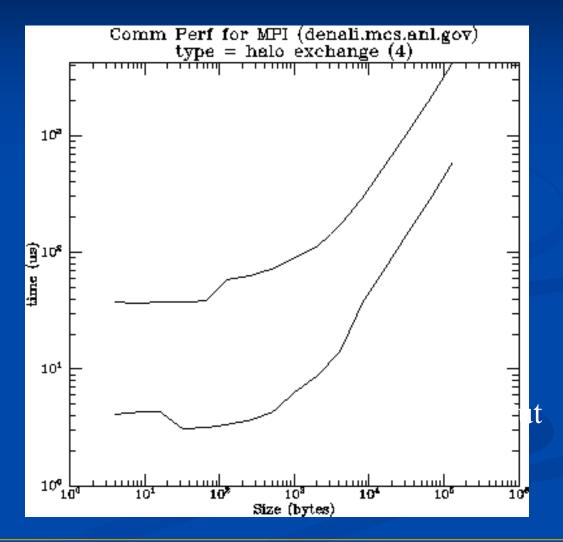


Basic RMA Functions for Communication

- MPI_Win_create exposes local memory to RMA operation by other processes in a communicator
 - Collective operation
 - Creates window object
- MPI_Win_free deallocates window object
- MPI_Put moves data from local memory to remote memory
- MPI_Get retrieves data from remote memory into local memory
- MPI_Accumulate updates remote memory using local values
- Data movement operations are non-blocking
- Subsequent synchronization on window object needed to ensure operation is complete

Send vs. Put

- MPI_Put can be much faster that MPI Point-topoint
 - 4 neighbor exchange on SGIOrigin



Advantages of RMA Operations

- Can do multiple data transfers with a single synchronization operation
- Some irregular communication patterns can be more economically expressed
- Can be significantly faster than send/receive on systems with hardware support for remote memory access, such as shared memory systems

Irregular Communication Patterns with RMA

- If communication pattern is not known a priori, the send-recv model requires an extra step to determine how many sends-recvs to issue
- RMA, however, can handle it easily because only the origin or target process needs to issue the put or get call
- This makes dynamic communication easier to code in RMA

RMA Window Objects

MPI_Win_create(base, size, disp_unit,
 info,

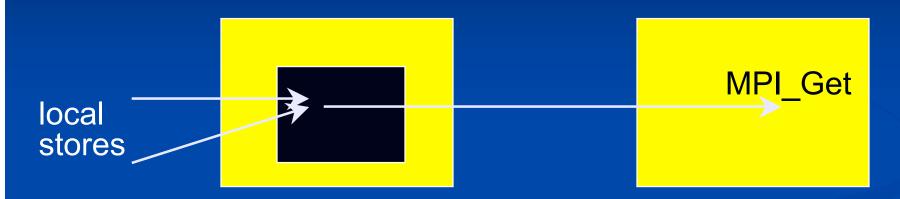
comm, win)

- Exposes memory given by (base, size) to RMA operations by other processes in comm
- win is window object used in RMA operations
- disp unit scales displacements:
 - 1 (no scaling) or **sizeof(type)**, where window is an array of elements of type **type**
 - Allows use of array indices
 - Allows heterogeneity

RMA Communication Calls

- MPI_Put stores into remote memory
- MPI Get reads from remote memory
- MPI_Accumulate updates remote memory
- All are non-blocking: data transfer is described, maybe even initiated, but may continue after call returns
- Subsequent synchronization on window object is needed to ensure operations are complete

The Synchronization Issue



- Issue: Which value is retrieved?
 - Some form of synchronization is required between local load/stores and remote get/put/accumulates
- MPI provides multiple forms

Synchronization with Fence

Simplest methods for synchronizing on window objects:

MPI_Win_fence - like barrier

Process 0

Process 1

MPI Win fence(win)

MPI_Win_fence(win)

MPI_Put

MPI_Put

MPI_Win_fence(win)

MPI_Win_fence(win)

PETSc Portable Extensible Toolkit for Scientific Computing

http://www.mcs.anl.gov/petsc

The Role of PETSc

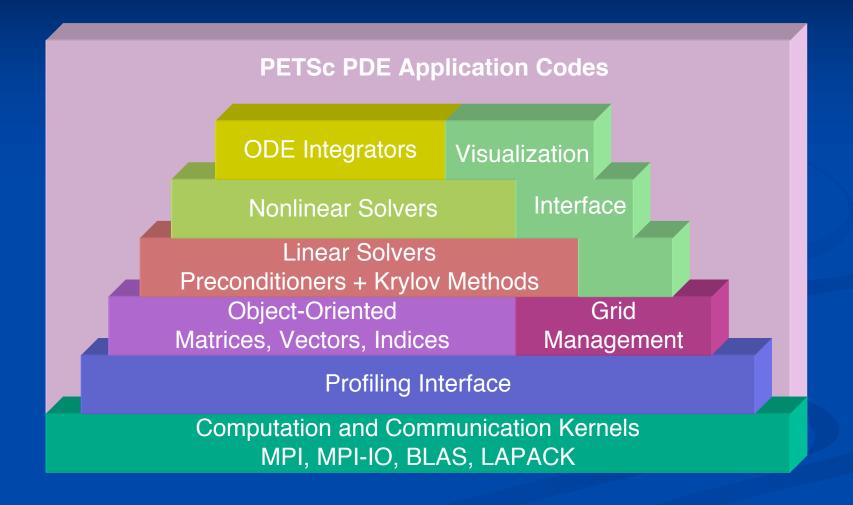
- Developing parallel, non-trivial PDE solvers that deliver high performance is still difficult and requires months (or even years) of concentrated effort.
- PETSc is a toolkit that can ease these difficulties and reduce the development time, but it is not a blackbox PDE solver nor a silver bullet.

Overview of PETSc

(http://www.mcs.anl.gov/petsc)

- Gives relatively high-level expression to preconditioned iterative linear solvers, and Newton iterative methods
- Ports wherever MPI ports; committed to progressive MPI tuning
- Permits great flexibility (through objectoriented philosophy) for algorithmic innovation
- Callable from FORTRAN77, C, and C++

Structure of PETSc

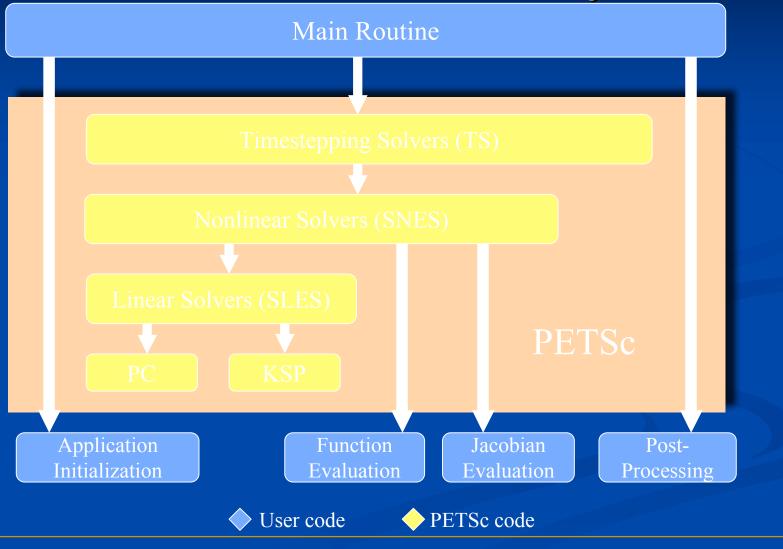


What is not in PETSc?

- Higher level representations of PDEs
 - Unstructured mesh generation and manipulation
 - Discretizations
- Load balancing
- Sophisticated visualization capabilities
- Optimization and sensitivity

But PETSc does interface to external software that provides some of this functionality.

Flow of Control: User Code/PETSc Library



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PETSc Objects

- Vectors
 - Sequential and parallel
- Matrices
 - Sequential and parallel
- Linear Solvers
 - ksp, preconditioners
- Nonlinear Solvers
- Time integration

Vectors

- What are PETSc vectors?
 - Fundamental objects for storing field solutions, right-hand sides, etc.
 - Each process locally owns a subvector of contiguously numbered global indices
- Create vectors via
 - VecCreate(MPI_Comm,Vec *)
 - MPI_Comm processes that share the vector
 - VecSetSizes(Vec, int, int)
 - number of elements local to this process
 - or total number of elements
 - VecSetType(Vec,VecType)
 - Where VecType is
 - VEC_SEQ, VEC_MPI, or VEC_SHARED
 - VecSetFromOptions(Vec) lets you set the type at runtime

proc 0

proc 1

proc 2

proc 3

proc 4

data objects:

vectors

Creating a Vector

```
Use PETSc to get value from
                                         command line
Vec x;
int n;
PetscInitialize(&argc,&argv,(char*)0,help);
PetscOptionsGetInt(PETSC_NULL,"-
n",&n,PETSC_NULL);
VecCreate(PETSC_ COMM, WORLD,&x);
VecSetSizes(x,PETSC_ DECIDE,n);
                                               Global size
VecSetType(x,VEC_MPI);
VecSetFromOptions(EXT)Sc determines local size
```

How Can We Use a PETSc Vector

- PETSc supports "data structure-neutral" objects
 - distributed memory "shared nothing" model
 - single processors and shared memory systems
- PETSc vector is a "handle" to the real vector
 - Allows the vector to be distributed across many processes
 - To access the *elements* of the vector, we cannot simply do for (i=0; i< n; i++) v[i] = i;
 - We do not require that the programmer work only with the "local" part of the vector; we permit operations, such as setting an element of a vector, to be performed globally

Vector Assembly

- A three step process
 - Each process tells PETSc what values to set or add to a vector component. Once *all* values provided,
 - Begin communication between processes to ensure that values end up where needed
 - (allow other operations, such as some computation, to proceed)
 - Complete the communication
- VecSetValues(Vec,...)
 - number of entries to insert/add
 - indices of entries
 - values to add
 - mode: [INSERT_VALUES,ADD_VALUES]
- VecAssemblyBegin(Vec)
- VecAssemblyEnd(Vec)

Selected Vector Operations

Function Name	Operation
VooAVDV(Coolor *a Voo v Voo v)	
VecAXPY(Scalar *a, Vec x, Vec y)	y = y + a *x
VecAYPX(Scalar *a, Vec x, Vec y)	y = x + a*y
VecWAXPY(Scalar *a, Vec x, Vec y, Vec w)	w = a *x + y
VecScale(Scalar *a, Vec x)	x = a *x
VecCopy(Vec x, Vec y)	y = x
VecPointwiseMult(V ec x, Vec y, Vec w)	$w_i = x_i *y_i$
VecMax(Vec x, int *idx, double *r)	$r = max x_i$
VecShift(Scalar *s, Vec x)	$x_i = s + x_i$
VecAbs(Vec x)	$x_i = x_i $
VecNorm(Vec x, NormType type , double *r)	r = x

A Complete PETSc Program

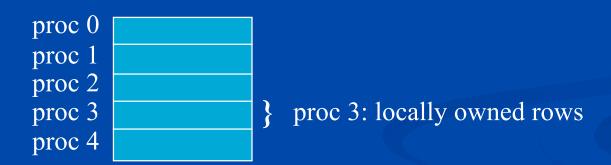
```
#include petscvec.h
int main(int argc, char **argv)
 Vec x;
 int n = 20, ierr;
 PetscTruth fg;
 PetscScalar one = 1.0, dot;
 PetscInitialize(&argc,&argv,0,0);
 PetscOptionsGetInt(PETSC_NULL,"-n",&n,PETSC_NULL);
  VecCreate(PETSC_ COMM_ W ORLD,&x);
  VecSetSizes(x,PETSC_ DECIDE,n);
  VecSetFrom Options(x);
  VecSet(&one.x);
  VecDot(x.x.\&dot):
 PetscPrintf(PETSC_COMM_WORLD,"Vector length % dn",(int)dot);
 VecDestroy(x):
 PetscFinalize();
 return 0:
```

Matrices

- What are PETSc matrices?
 - Fundamental objects for storing linear operators (e.g., Jacobians)
- Create matrices via
 - MatCreate(...,Mat *)
 - MPI_Comm processes that share the matrix
 - number of localglobal rows and columns
 - MatSetType(Mat,MatType)
 - where MatType is one of
 - default sparse AIJ: MPIAIJ, SEQAIJ
 - block sparse AIJ (for multi-component PDEs): MPIAIJ, SEQAIJ
 - symmetric block sparse AIJ: MPISBAIJ, SAEQSBAIJ
 - block diagonal: MPIBDIAG, SEQBDIAG
 - dense: MPIDENSE, SEQDENSE
 - matrix-free
 - etc.
 - MatSetFromOptions(Mat) lets you set the MatType at *runtime*.

Parallel Matrix Distribution

Each process locally owns a submatrix of contiguously numbered global rows.



MatGetOwnershipRange(Mat A, int *rstart, int *rend)

- rstart: first locally owned row of global matrix
- rend -1: last locally owned row of global matrix

Matrix Assembly Example With Parallel Assembly

simple 3-point stencil for 1D discretization

```
Mat
       column[3], i, start, end, istart, iend;
                                                              Choose the global
double value[3];
                                                              Size of the matrix
MatCreate(PETSC COMM WORLD.
         PETSC_DECIDE,PETSC_DECIDE,n,n,&A);
MatSetFromOptions(A):
MatGetOwnershipRange(A,& start,& end);
                                                              Let PETSc decide how
/* mesh interior */
                                                              to allocate matrix
istart = start; if (start == 0) istart = 1;
                                                              across processes
iend = end; if (iend == n-1) iend = n-2;
value[0] = -1.0; value[1] = 2.0; value[2] = -1.0;
for (i=istart; i<iend; i++) {
  column[0] = i-1; column[1] = i; column[2] = i+1;
  MatSetValues(A,1,&i,3,column,value,INSERT VALUES);
/* also must set boundary points (code for global row 0 and n-1 omitted) */
MatAssemblyBegin(A,MAT FINAL ASSEMBLY);
                                                                                        53
MatAssemblyEnd(A,MAT_FINAL_ASSEMBLY);
```

Linear Solvers

- Krylov Methods
 - Using PETSc linear algebra, just add:
 - KSPSetOperators(), KSPSetRhs(), KSPSetSolution()
 - KSPSolve()
 - Preconditioners must obey PETSc interface
 - Basically just the KSP interface
 - Can change solver dynamically from the command line

Nonlinear Solvers

- Using PETSc linear algebra, just add:
 - SNESSetFunction(), SNESSetJacobian()
 - SNESSolve()
- Can access subobjects
 - SNESGetKSP()
 - KSPGetPC()
- Can customize subobjects from the cmd line
 - Could give –sub_pc_type ilu, which would set the subdomain preconditioner to ILU

Debugging

Support for parallel debugging

- -start_in_debugger [gdb,dbx,noxterm]
- -on_error_attach_debugger [gb,dbx,noxterm]
- -on_error_abort
- -debugger_nodes 0,1
- -display machinename:0.0

When debugging, it is often useful to place a breakpoint in the function PetscError().

Profiling and Performance Tuning

Profiling:

- Integrated profiling using -log_summary
- User-defined events
- Profiling by stages of an application

Performance Tuning:

- Matrix optimizations
- Application optimizations
- Algorithmic tuning

CFD Example: PETSc-FUN3D

- Based on "legacy" (but contemporary) NASA CFD application, with significant F77 code reuse
- Portable, message-passing library-based parallelization, runs on NT boxes through Tflop/s ASCI platforms
- Simple multithreaded extension (for SMP Clusters)
- Sparse, unstructured data, implying memory indirection with only modest reuse
- Wide applicability to other implicitly discretized multiple-scale PDE workloads — of interagency, interdisciplinary interest

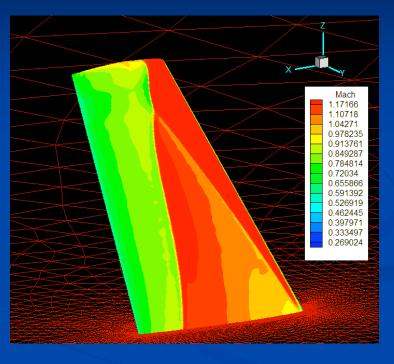
Euler Simulation

- 3D transonic flow over ONERA M6 wing, at 3.06° angle of attack (exhibits λ -shock at M = 0.839)
- Solve $\frac{\partial Q}{\partial t} + \frac{1}{V} \oint_{\Omega} (\overrightarrow{F} \cdot \hat{n}) d\Omega = 0$ where

$$Q = \begin{bmatrix} \rho \\ \rho u \\ \rho v \\ \rho w \\ E \end{bmatrix} \qquad \overrightarrow{F} \cdot \hat{n} = \begin{bmatrix} \rho U \\ \rho U u + \hat{n}_x p \\ \rho U v + \hat{n}_y p \\ \rho U w + \hat{n}_z p \\ (E + p)U \end{bmatrix}$$

$$U = \hat{n}_x u + \hat{n}_y v + \hat{n}_z w$$

$$p = (\gamma - 1) \left[E - \rho \frac{(u^2 + v^2 + w^2)}{2} \right]$$

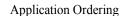


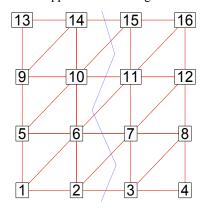
 ρ = density, u = velocity, p = pressure E = energy density

PETSc-FUN3D Code – Parallelization Approach

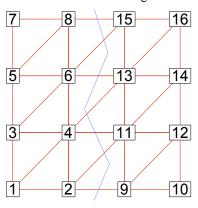
- Follow the "owner computes" rule under the dual constraints of minimizing the number of messages and overlapping communication with computation
- Each processor "ghosts" its stencil dependences in its neighbors
- Ghost nodes ordered after contiguous owned nodes
- Domain mapped from (user) global ordering into local orderings
- Scatter/gather operations created between local sequential vectors and global distributed vectors, based on runtime connectivity patterns

Different Orderings

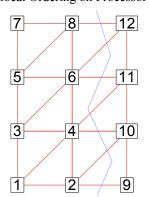




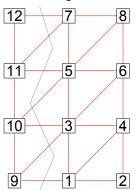
PETSc Ordering



Local Ordering on Processor 1



Local Ordering on Processor 2



Solving Unstructured Mesh Problems in Serial

- makes them more memory intensive
- reduces the locality in data reference patterns (which is required to get good cache performance)
- needs high memory bandwidth since cache lines might be loaded multiple times
- requires lot of integer operations that make these solvers more susceptible to run into operation issue limitations

Solving Unstructured Grid Problems in Parallel:

Main Issues

- SPMD parallelization of unstructured grid solvers is complicated by the fact that no two interprocessor data dependency patterns are alike
- The user-provided global ordering may be incompatible with the subdomaincontiguous ordering required for high performance and convenient SPMD coding

Time-Implicit Newton-Krylov-Schwarz (\(\pi \)NKS)

For nonlinear robustness, NKS iteration is wrapped in time-stepping

```
for (l = 0; l < n_{time}; l++) {
                                                 # n time ~ 50
   select time step
   for (k = 0; k < n \text{ Newton}; k++) \{
                                                          # n Newton ~ 1
       compute nonlinear residual and Jacobian
        for (j = 0; j < n_Krylov; j++) \{
                                                  # n_Krylov ~ 60
           forall (i = 0; i < n_Precon; i++) {
                         solve subdomain problems concurrently
         } // End of loop over subdomains
         perform Jacobian-vector product
         enforce Krylov basis conditions
         update optimal coefficients
         check linear convergence
        } // End of linear solver
        perform DAXPY update
        check nonlinear convergence
    } // End of nonlinear loop
} // End of time-step loop
```

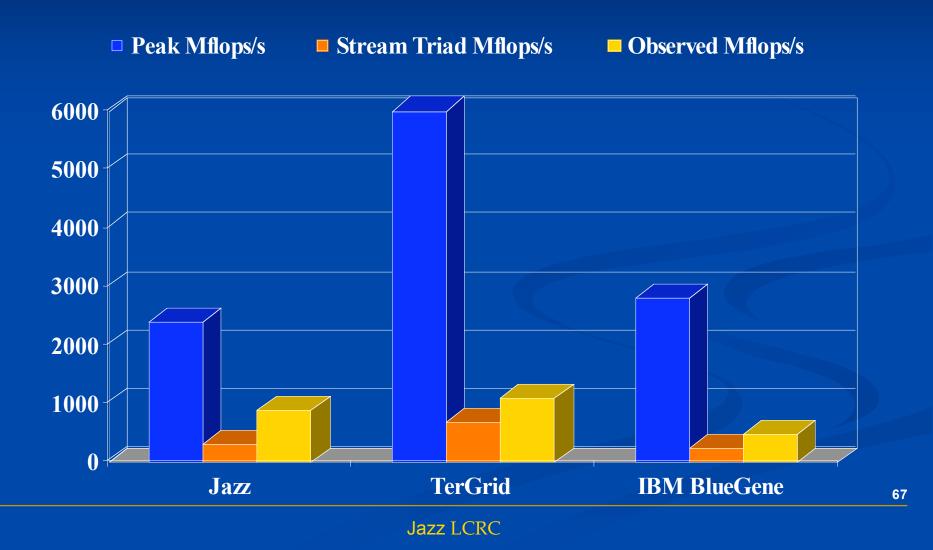
Primary PDE Solution Kernels

- Vertex-based loops
 - state vector and auxiliary vector updates
- Edge-based "stencil op" loops
 - residual evaluation
 - approximate Jacobian evaluation
 - Jacobian-vector product (often replaced with matrix-free form, involving residual evaluation)
- Sparse, narrow-band recurrences
 - approximate factorization and back substitution
- Vector inner products and norms
 - orthogonalization/conjugation
 - convergence progress and stability checks

Algorithmic Tuning for NKS Solver

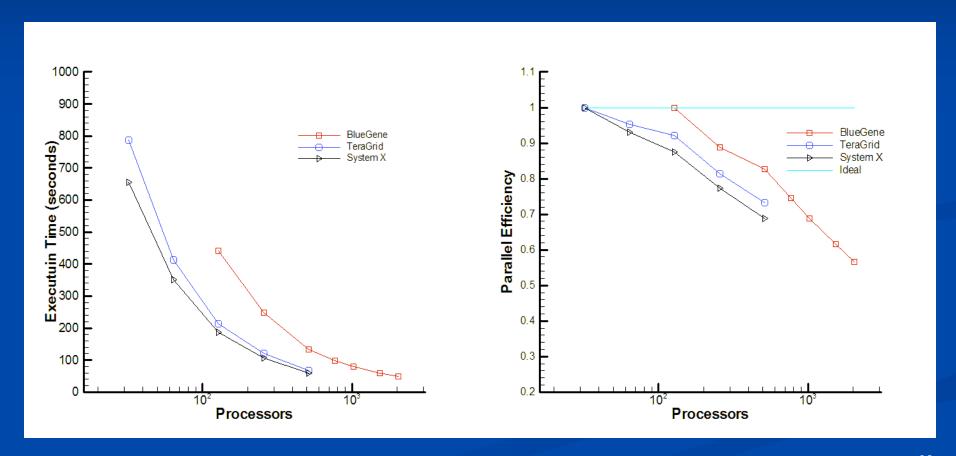
- Continuation parameters: discretization order, initial timestep, timestep evolution
- Newton parameters: convergence tolerance, globalization strategy, Jacobian refresh frequency
- Krylov parameters: convergence tolerance, subspace dimension, restart number, orthogonalization mechanism
- Schwarz parameters: subdomain number, subdomain solver, subdomain overlap, coarse grid usage
- Subproblem parameters: fill level, number of sweeps

Sequential Performance of PETSc-FUN3D



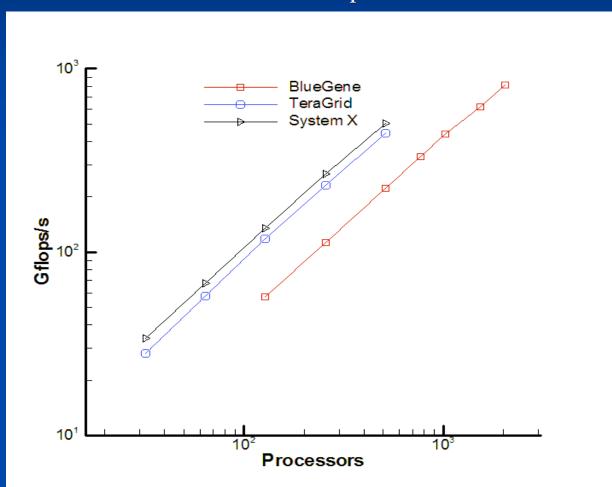
Parallel Performance of PETSc-FUN3D

3D Mesh: 2,761,774 Vertices and 18,945,809 Edges TeraGrid: Dual 1.5 GHz Intel Madison Processors with 4 MB L2 Cache BlueGene: Dual 700 MHz IBM Processors with 4 MB L3 Cache System X: Dual 2.3 GHz PowerPC 970FX processors with 0.5 MB L2 Cache



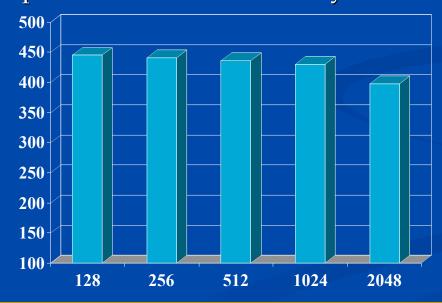
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BlueGene Per-Processor Performance

- Insignificant loss in performance due to parallelism even for strong scaling
 - 16% of peak on 128 processor vs. 14% on 2048 processors
 - Machine mode changes from coprocessor to virtual node
- In the overall parallel performance, poor per-processor part is the real "culprit" and not the scalability



Conclusions

Designing Parallel Programs

- Common theme think about the "global" object, then see how MPI can help you
 - Solve a bigger problem
 - Cut down the execution time
- Also specify the largest amount of communication or I/O between "synchronization points"
 - Computation to communication ratio
 - Collective and noncontiguous I/O
 - Point to point vs. RMA

MPI

- MPI is a proven, effective, portable parallel programming model
- MPI has succeeded because
 - rich features
 - control on data placement (critical for performance)
 - complex programs are no harder than easy ones
 - open process for defining MPI led to a solid design

PETSc Library

- PETSc provides scalable linear and nonlinear solvers
 - convenient algorithmic experimentation
 - portable wherever MPI is available
 - used in a variety of application areas
- From a performance standpoint, parallel programming is *easy* but sequential programming is *difficult*!

Acknowledgements

- MPICH Team at MCS (Bill Gropp, Rusty Lusk, and Rajeev Thakur in particular)
- PETSc Team and David Keyes
- LCRC Team (Susan Coghlan, John Valdev, and Ray Bair)
- Computer time was provided by ANL for Jazz, SDSC for TeraGrid, and Virginia Tech for System X